

EE5609: Matrix Theory

Assignment-10

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Abstract—This document explains regarding the use of Cayley-Hamilton theorem

Download all latex-tikz codes from

<https://github.com/pavanmanesh/EE5609/tree/master/Assignment10>

1 PROBLEM

For the linear operator \mathbf{T}

$$\mathbf{T} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 3x_1 \\ x_1 - x_2 \\ 2x_1 + x_2 + x_3 \end{pmatrix} \quad (1.0.1)$$

Prove that

$$(\mathbf{T}^2 - I)(\mathbf{T} - 3I) = 0 \quad (1.0.2)$$

2 SOLUTION

Expressing (1.0.1) in matrix form

$$\mathbf{T} = \begin{pmatrix} 3 & 0 & 0 \\ 1 & -1 & 0 \\ 2 & 1 & 1 \end{pmatrix} \quad (2.0.1)$$

The characteristic equation of \mathbf{T} is given as follows,

$$|\mathbf{T} - \lambda \mathbf{I}| = \begin{vmatrix} 3 - \lambda & 0 & 0 \\ 1 & -1 - \lambda & 0 \\ 2 & 1 & 1 - \lambda \end{vmatrix} = 0 \quad (2.0.2)$$

$$\Rightarrow -\lambda^3 + 3\lambda^2 + \lambda - 3 = 0 \quad (2.0.3)$$

By the Cayley-Hamilton theorem, We can write (2.0.3) as

$$-\mathbf{T}^3 + 3\mathbf{T}^2 + \mathbf{T} - 3I = 0 \quad (2.0.4)$$

$$\Rightarrow \mathbf{T}^3 - 3\mathbf{T}^2 - \mathbf{T} + 3I = 0 \quad (2.0.5)$$

Rearranging (2.0.5)

$$\begin{aligned} \mathbf{T}^2(\mathbf{T} - 3I) - (\mathbf{T} - 3I) &= 0 \\ (\mathbf{T}^2 - I)(\mathbf{T} - 3I) &= 0 \end{aligned} \quad (2.0.6)$$